

1. Pdf $z \frac{1}{\sqrt{2\pi}\sigma^2} e^{-\frac{(x_i - \mu)^2}{2\sigma^2}}$

$$L = \prod_{i=1}^n \frac{1}{\sqrt{2\pi}\sigma^2} e^{-\frac{(x_i - \mu)^2}{2\sigma^2}}$$

$$L = \left(\frac{1}{\sqrt{2\pi}\sigma^2} \right)^n e^{-\frac{1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2}$$

Take \ln

$$\ln(L) = n \ln\left(\frac{1}{\sqrt{2\pi}\sigma^2}\right) + \ln\left(e^{-\frac{1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2}\right)$$

$$= n \left(\ln(1/\sigma) - \ln(\sqrt{2\pi}) \right) - \frac{1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2$$

$$= -n \ln(\sqrt{2\pi}\sigma^2) - \frac{1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2$$

$$\ln(L) = -\frac{n}{2} \ln(2\pi\sigma^2) - \frac{1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2$$

for μ

$$\frac{\partial \ln(L)}{\partial \mu} = 0 \Rightarrow \frac{-1}{2\sigma^2} \sum_{i=1}^n 2(x_i - \mu)(-1)$$

$$= \frac{1}{\sigma^2} \sum_{i=1}^n (x_i - \mu) = 0$$

$$\sum_{i=1}^n (x_i - \mu) = 0$$

$$\sum (x_i) - n\mu = 0$$

$$\sum (x_i) = n\mu$$

$$\mu = \frac{\sum (x_i)}{n} = \bar{x} = \text{Sample mean.}$$

for σ^2

$$\frac{\partial \ln(L)}{\partial \sigma^2} = 0$$

$$\Rightarrow \frac{-n}{2} \times \frac{1}{\sigma^2} \times \frac{1}{\sigma^2} + \frac{1}{2\sigma^4} \sum (x_i - \mu)^2 = 0$$

$$= \frac{-n}{2} \times \frac{1}{\sigma^2} \times \frac{1}{\sigma^2} + \frac{1}{2\sigma^4} \sum (x_i - \mu)^2$$

$$\Rightarrow \frac{-n}{2\sigma^2} + \frac{1}{2\sigma^4} \sum (x_i - \mu)^2 = 0$$

$$\Rightarrow -n\sigma^2 + \sum (x_i - \mu)^2 = 0 \times 2\sigma^4$$

$$\Rightarrow \sum (x_i - \mu)^2 = n\sigma^2$$

$$\Rightarrow \sigma^2 = \frac{\sum_{i=1}^n (x_i - \mu)^2}{n}$$

~~Pdf = $m_{x_i} p$~~

2. Pdf = $m_{x_i} \theta^{x_i} (1-\theta)^{m-x_i}$

$$L = \prod_{i=1}^n m_{x_i} \theta^{x_i} (1-\theta)^{m-x_i}$$

$$\ln(L) = \sum_{i=1}^n (\ln(m_{x_i}) + x_i \ln \theta + (m-x_i) \ln(1-\theta))$$

$$\frac{\partial \ln(L)}{\partial \theta} = \sum_{i=1}^n \left(\frac{x_i}{\theta} - \frac{m-x_i}{1-\theta} \right) = 0$$

$$\sum_{i=1}^n \left(\frac{x_i}{\theta} - \frac{m-x_i}{1-\theta} \right) = 0$$

$$\frac{\sum x_i}{\theta} - \frac{n \cdot m - \sum x_i}{1-\theta} = 0$$

$$\frac{\sum x_i}{\theta} = \frac{n \cdot m - \sum x_i}{1-\theta}$$

$$\sum x_i - \theta \sum x_i = n \cdot m \cdot \theta - \sum x_i \theta$$

$$\theta = \frac{\sum x_i}{n \cdot m}$$